Contents of Volume 82

PAGE

ALBERT, J. and CHIB, S. Bayesian residual analysis for binary response regression models 747

ANDERSON, G. L. and FLEMING, T. R. Model misspecification in proportional hazards regression 527

ARAGON, J. (See RABINOWITZ, D.)

AZAÏS, J.-M. (See BAILEY, R. A.)

BAILEY, R. A., AZAÏS, J.-M., and MONOD, H. Are neighbour methods preferable to analysis of variance for completely systematic designs? 'Silly designs are silly!' 655

BAILEY, R. A., MONOD, H. and MORGAN, J. P. Construction and optimality of affine-resolvable designs 187

BARNDORFF-NIELSEN, O. E. Stable and invariant adjusted profile likelihood and directed likelihood for curved exponential models 489

BELLAVANCE, F. and TARDIF, S. A nonparametric approach to the analysis of three-treatment three-period crossover designs 865

BESAG, J. and KOOPERBERG, C. On conditional and intrinsic autoregressions 733

BORGAN, Ø. (See LANGHOLZ, B.)

BOUCHER, H. (See TSIATIS, A. A.)

BOULERICE, B. and DUCHARME, G. R. A note on smooth tests of goodness of fit for location-scale families 437

BRESLOW, N. E. and LIN, X. Bias correction in generalised linear mixed models with a single component of dispersion 81

BURMAN, P. and NOLAN, D. A general Akaike-type criterion for model selection in robust regression 877

CAI, J. and PRENTICE, R. L. Estimating equations for hazard ratio parameters based on correlated failure time data 151

CARLIN, B. P. (See GELFAND, A. E.)

CHANG, M. N., GOULD, A. L. and SNAPINN, S. M. *P*-values for group sequential testing 650

CHEN, R., LIU, J. S. and TSAY, R. S. Additivity tests for nonlinear autoregression 369

CHENG, K. F. (See CHU, C. K.)

CHENG, S. C., WEI, L. J. and YING, Z. Analysis of transformation models with censored data 835

CHESHER, A. and SMITH, R. J. Bartlett corrections to likelihood ratio tests . . 433

CHIB, S. (See ALBERT, J.)

CHU, C. K. and CHENG, K. F. Nonparametric regression estimates using misclassified binary responses 315

CHU, C.-S. J., HORNIK, K. and KUAN, C.-M. MOSUM tests for parameter constancy 603

COX, D. R. and WERMUTH, N. Discussion of paper by J. Pearl 688

CRIBARI-NETO, F. and FERRARI, S. L. P. Second order asymptotics for score tests in generalised linear models 426
CROWDER, M. On the use of a working correlation matrix in using generalised linear models for repeated measures 407
DARROCH, J. N. (See MCCLOUD, P. I.)
DATTA, G. S. and GHOSH, J. K. On priors providing frequentist validity for Bayesian inference 37
DAWID, A. P. Discussion of paper by J. Pearl 689
DE JONG, P. and SHEPHARD, N. The simulation smoother for time series models 339
DESHPANDE, J. V. and SENGUPTA, D. Testing the hypothesis of proportional hazards in two populations 251
DEVINE, C. (See MCCLEAN, S.)
DRAKE, C. and MCQUARRIE, A. A note on the bias due to omitted confounders 633
DUCHARME, G. R. (See BOULERICE, B.)
DUPUIS, J. A. Bayesian estimation of movement and survival probabilities from capture-recapture data 761
EKHOLM, A., SMITH, P. W. F. and MCDONALD, J. W. Marginal regression analysis of a multivariate binary response 847
ELSTER, C. and NEUMAIER, A. Screening by conference designs 589
FERRARI, S. L. P. (See CRIBARI-NETO, F.)
FIENBERG, S. E., GLYMOUR, C. and SPIRTES, P. Discussion of paper by J. Pearl 690
FLEMING, T. R. (See ANDERSON, G. L.)
FLURY, B. D. (See NEUENSCHWANDER, B. E.)
FREEDMAN, D. Discussion of paper by J. Pearl 692
FRYDMAN, H. Nonparametric estimation of a Markov 'illness-death' process from interval-censored observations, with application to diabetes survival data 773
GELFAND, A. E., SAHU, S. K. and CARLIN, B. P. Efficient parametrisations for normal linear mixed models 479
GENEST, C., GHOUDI, K. and RIVEST, L.-P. A semiparametric estimation procedure of dependence parameters in multivariate families of distributions . . . 543
GEOFFARD, P.-Y. and PHILIPSON, T. The empirical content of canonical models of infectious diseases: The proportional hazard specification 101
GEYER, A. L. J. (See WAGNER, U.)
GHOSH, J. K. (See DHATTA, G. S.)
GHOUDI, K. (See GENEST, C.)
GLAD, I. K. and SEBASTIANI, G. A Bayesian approach to synthetic magnetic resonance imaging 237
GLYMOUR, C. (See FIENBERG, S. E.)
GOETGHEBEUR, E. and RYAN, L. Analysis of competing risks survival data when some failure types are missing 821
GOULD, A. L. (See CHANG, M. N.)
GREEN, P. J. Reversible jump Markov chain Monte Carlo computation and Bayesian model determination 711
GRIEVE, A. P. Extending a Bayesian analysis of the two-period crossover to accommodate missing data 277
GUAY, M. Curvature measures for multiresponse regression models 411
HADDAD, J. N. On the closed form of the likelihood function of the first order moving average model 232

HALL, P., HOROWITZ, J. L. and JING, B.-Y. On blocking rules for the bootstrap with dependent data 561
HALL, P., MARRON, J. S. and TITTERINGTON, D. M. On partial local smoothing rules for curve estimation 575
HANFELT, J. J. and LIANG, K.-Y. Approximate likelihood ratios for general estimating functions 461
HARVILL, J. L. and NEWTON, H. J. Saddlepoint approximations for the difference of order statistics 226
HJELLVIK, V. and TJØSTHEIM, D. Nonparametric tests of linearity for time series 351
HORNIK, K. (See CHU, C.-S. J.)
HOROWITZ, J. L. (See HALL, P.)
HU, F. and ZIDEK, J. V. A bootstrap based on the estimating equations of the linear model 263
HURVICH, C. M. and TSAI, C.-L. Relative rates of convergence for efficient model selection criteria in linear regression 418
IMBENS, G. W. and RUBIN, D. B. Discussion of paper by J. Pearl 694
JING, B.-Y. (See HALL, P.)
JONES, M. C., LINTON, O. and NIELSEN, J. P. A simple bias reduction method for density estimation 327
KIM, K. (See TSIATIS, A.A.)
KLEIN, J. P. (See ZHENG, M.)
KOOPERBERG, C. (See BESAG, J.)
KUAN, C.-M. (See CHU, C.-S. J.)
LANGHOLZ, B. and BORGAN, Ø. Counter-matching: A stratified nested case-control sampling method 69
LAVINE, M. On an approximate likelihood for quantiles 220
LI, B. (See MURPHY, S.)
LI, H. The power of modified instrumental variables tests for unit roots . . 660
LIANG, K.-Y. (See HANFELT, J. J.)
LIN, X. (See BRESLOW, N. E.)
LINTON, O. and NIELSEN, J. P. A kernel method of estimating structured nonparametric regression based on marginal integration 93
LINTON, O. (See JONES, M. C.)
LITVAK, E. (See TU, X. M.)
LIU, J. S. (See CHEN, R.)
LOHR, S. L. Optimal Bayesian design of experiments for the one-way random effects model 175
MALANI, H. M. A modification of the redistribution to the right algorithm using disease markers 515
MARRON, J. S. (See HALL, P.)
MCCLEAN, S. and DEVINE, C. A nonparametric maximum likelihood estimator for incomplete renewal data 791
MCCLOUD, P. I. and DARROCH, J. N. An analysis of categorical repeated measurements in the presence of an external factor 47
MCCOY, E. J. (See WALDEN, A. T.)
MCCULLOCH, C. E. (See NATARAJAN, R.)
MCDONALD, J. W. (See EKHOLM, A.)
MCQUARRIE, A. (See DRAKE, C.)

MONOD, H. (See BAILEY, R. A.)
MORGAN, J. P. (See BAILEY, R. A.)
MURPHY, S. and LI, B. Projected partial likelihood and its application to longitudinal data 399
NATARAJAN, R. and MCCULLOCH, C. E. A note on the existence of the posterior distribution for a class of mixed models for binomial responses . . . 639
NEUENSCHWANDER, B. E. and FLURY, B. D. Common canonical variates . . 553
NEUMAIER, A. (See ELSTER, C.)
NEWTON, H. J. (See HARVILL, J. L.)
NIELSEN, J. P. (See JONES, M. C.)
NIELSEN, J. P. (See LINTON, O.)
NOLAN, D. (See BURMAN, P.)
PAGANO, M. (See TU, X. M.)
PAULINO, C. D. M. and PEREIRA, C. A. DE B. Bayesian methods for categorical data under informative general censoring 439
PEARL, J. Causal diagrams for empirical research (with Discussion) . . . 669
PEPE, M. S. (See REILLY, M.)
PEPE, M. S. (See ZHOU, H.)
PERCIVAL, D. B. On estimation of the wavelet variance 619
PERCIVAL, D. B. (See WALDEN, A. T.)
PEREIRA, C. A. DE B. (See PAULINO, C. D. M.)
PERICCHI, L. R. and SANSÓ, B. A note on bounded influence in Bayesian analysis 223
PHILIPSON, T. (See GEOFFARD, P.-Y.)
PRENTICE, R. L. and SHEPPARD, L. Aggregate data studies of disease risk factors 113
PRENTICE, R. L. (See CAI, J.)
RABINOWITZ, D., TSIATIS, A. and ARAGON, J. Regression with interval-censored data 501
RAO, J. N. K. and SITTER, R. R. Variance estimation under two-phase sampling with application to imputation for missing data 453
REILLY, M. and PEPE, M. S. A mean score method for missing and auxiliary covariate data in regression models 299
RIVEST, L.-P. (See GENEST, C.)
ROBINS, J. M. Discussion of paper by J. Pearl 695
ROBINS, J. M. (See ROTNITZKY, A.)
ROSENBAUM, P. R. Discussion of paper by J. Pearl 698
ROTNITZKY, A. and ROBINS, J. M. Semiparametric regression estimation in the presence of dependent censoring 805
RUBIN, D. B. (See IMBENS, G. W.)
RYAN, L. (See GOETGHEBEUR, E.)
SAHU, S. K. (See GELFAND, A. E.)
SANSÓ, B. (See PERICCHI, L. R.)
SEBASTIANI, G. (See GLAD, I. K.)
SENGUPTA, D. (See DESHPANDE, J. V.)
SHAFER, G. Discussion of paper by J. Pearl 699
SHEPHARD, N. (See DE JONG, P.)
SHEPPARD, L. (See PRENTICE, R. L.)
SHI, D. Fisher information for a multivariate extreme value distribution . . 644
SITTER, R. R. (See RAO, J. N. K.)

SMITH, P. J. and ZHANG, J. Renovated scatterplots for consored data . . . 447
SMITH, P. W. F. (See EKHOLM, A.)
SMITH, R. J. (See CHESHER, A.)
SNAPINN, S. M. (See CHANG, M. N.)
SNYMAN, J. L. J. (See VENTER, J. H.)
SOBEL, M. E. Discussion of paper by J. Pearl 700
SPIRTES, P. (See FIENBERG, S. E.)
SWEETING, T. J. A framework for Bayesian and likelihood approximations in statistics 1
SWEETING, T. J. A Bayesian approach to approximate conditional inference . 25
TARDIF, S. (See BELLAVANCE, F.)
TITTERINGTON, D. M. (See HALL, P.)
TJØSTHEIM, D. (See HJELLVIK, V.)
TSAI, C.-L. (See HURVICH, C. M.)
TSAY, R. S. (See CHEN, R.)
TSIATIS, A. A., BOUCHER, H. and KIM, K. Sequential methods for parametric survival models 165
TSIATIS, A. (See RABINOWITZ, D.)
TU, X. M., LITVAK, E. and PAGANO, M. On the informativeness and accuracy of pooled testing in estimated prevalence of a rare disease: Application to HIV screening 287
VENTER, J. H. and SNYMAN, J. L. J. A note on the generalised cross-validation criterion in linear model selection 215
VIDONI, P. A simple predictive density based on the p^*-formula 855
WAGNER, U. and GEYER, A. L. J. A maximum entropy method for inverting Laplace transforms of probability density functions 887
WALDEN, A. T., MCCOY, E. J. and PERCIVAL, D. B. The effective bandwidth of a multitaper spectral estimator 201
WANG, Y. Jump and sharp cusp detection by wavelets 385
WEI, L. J. (See CHENG, S. C.)
WERMUTH, N. (See COX, D. R.)
WHITTEMORE, A. S. Logistic regression of family data from case-control studies 57
YING, Z. (See CHENG, S. C.)
ZHANG, J. (See SMITH, P. J.)
ZHENG, M. and KLEIN, J. P. Estimates of marginal survival for dependent competing risks based on an assumed copula 127
ZHOU, H. and PEPE, M. S. Auxiliary covariate data in failure time regression 139
ZIDEK, J. V. (See HU, F.)